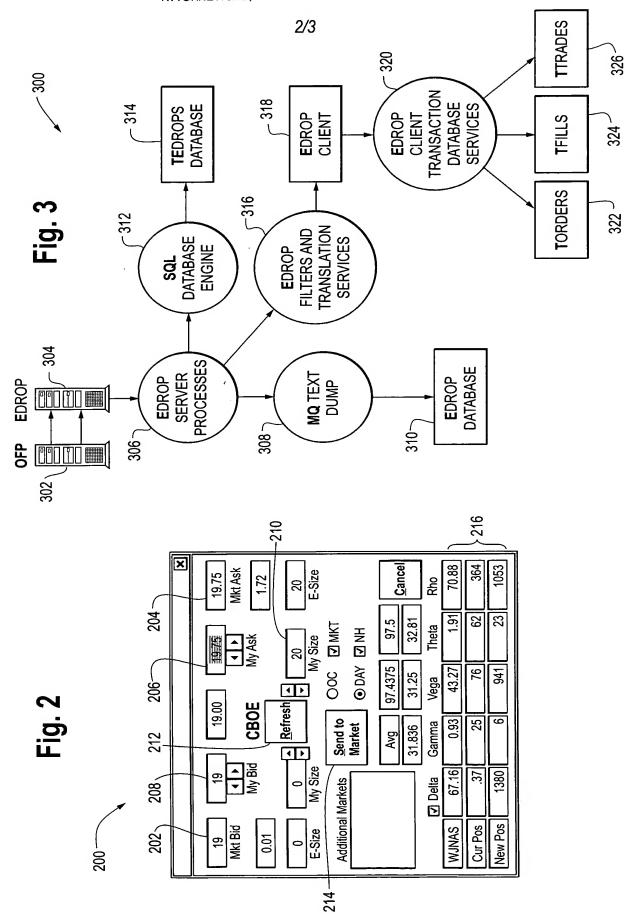
TITLE: Method and Apparatus For Stock and Index Option Price Improvement, Participation, and Internalization INVENTOR: Anthony J. Saliba
APPLICATION NO.: 10/786,196,
CONF. NO. 2400; DOCKET NO. 12778US03
ATTORNEY: JMB, PHONE: 312-775-8000 1/3 38 FLOOR BROKER TRADEMATCH ~128 200 118 122 126 MARKET BART 120 116-QUOTE SERVER 158 ORS 156~ 4 142 -150 **MESSAGE** QUEUE 108 102 MESSAGE QUEUE 154 **EDROP SYSTEM** 132 OFP Fig. 1 106

TITLE: Method and Apparatus For Stock and Index Option Price Improvement, Participation, and Internalization

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Option Price Improvement, Participation, and Internalization INVENTOR: Anthony J. Saliba APPLICATION NO.: 10/786,196 CONF. NO. 2400; DOCKET NO. 12778US03 ATTORNEY: JMB, PHONE: 312-775-8000 3/3 MESSAGES FROM THE MARKET OR OFP. THE CONTRACT ELEMENTS INCLUDING SUBMIT CONTRA-ORDER SPECIFYING 418 RECEIVE AND TRACK TRADE PARTIAL, 416 FILL, AND OUT COMPLETION STATUS POTENTIAL CROSS QUANTITY AND PRICE TO THE MARKET POTENTIAL CROSS QUANTITY **AUTOMATICALLY DETERMINE** AND PRICE 408 414 INCLUDING UNDERLYING SECURITY, MONITOR FOR SUBMIT INDICATOR IDENTIFY CONTRACT ELEMENTS OPTION, QUALITY, STRIKE PRICE, COPY INTO INTERNAL FORMAT CROSS QUANTITY AND PRICE POP-UP AT TRADER TERMINAL TRANSLATE OPTION ORDER AND CONTRACT IDENTIFIER. RECEIVE OPTION ORDER **DISPLAY OPTION ORDER DETERMINE A POTENTIAL** FILTER OPTION ORDER OR COPY FROM OFP

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